

DISPLAYING STRIKES BETWEEN BIDS AND ASKS  
IN A MARKET OVER TIME USING POLYGONS

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ABSTRACT OF THE DISCLOSURE

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A system for displaying strikes between bids and asks in a market over time includes a computer system. The computer system receives data for a plurality of strikes reflecting values specified in the strikes for a plurality of strike variables. The computer system generates a display of the received data. The display includes multiple polygons each representing a strike between a bid and an ask. Each polygon includes multiple contiguous parallelograms each associated with one or more different strike variables. One or more dimensions of each parallelogram each reflecting a value specified in the represented strike for a strike variables associated with the parallelogram. The display includes a strike variable axis representing a range of values for an additional strike variable. Each polygon is positioned with respect to the strike variable axis according to the value specified in the represented strike for the additional strike variable. The display includes a time axis with respect to which each polygon is positioned according to the time at which the represented strike occurred.

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